by Report Date

COMMON D DEVELOPED NJ DIVISION OF INVESTMENT FUND: NJBU

STATE STREET.

February 1, 2012 to February 29, 2012

View Date:

March 12, 2012

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI



STATE STREET.

February 1, 2012 to February 29, 2012

View Date:

March 12, 2012

Base Currency: USD - USD

FX Description Type Hedge

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deal Broker

Exchange Rate

er Amount Purchased

Amount Sold Base Equivalent

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

STATE STREET.

by Report Date

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Base Currency: USD - US DOLLAR

FX Description Type Trade Date

Type Tra Hedge Se

Trade Date Value Date Crossdeal
Settle Date Fail Days Ex

al Broker Exchange Rate Amount Purchased

Amount Sold Base Equivalent

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY
FUND: NJEM



STATE STREET.

by Report Date

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FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

Fund Summary by Report Date

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STATE STREET.

View Date:

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Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

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STATE STREET.

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Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

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# COMMON D EMERGING MORGAN STNLY MORGAN STANLEY INVESTMENT MGMT FUND: NJEA

STATE STREET.

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Local Currency Local Purchased Base Purchased Local Sold Base Sold

COMMON D EMERGING WELLINGTON WELLINGTON MANAGEMENT COMPANY FUND: NJEM

STATE STREET.

Fund Summary by Report Date

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Local Currency Local Purchased Base Purchased Local Sold Base Sold